

Irish Stock Exchange Daily Bond Index Report

Tuesday 3 April, 2012

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 03-Apr-2012	Close Value 02-Apr-2012		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	92.93	92.94	-0.005%	-0.08%	-0.08%	8.49%	-7.07%	5.23	4.92	6.33
All Bond Index (Return)	133.42	133.41	0.008%	-0.02%	-0.02%	9.88%	33.42%	5.23	4.92	6.33
Under 3 Bond Index (Clean)	97.84	97.82	0.013%	-0.07%	-0.07%	3.69%	-2.17%	1.66	1.59	4.58
Under 3 Bond Index (Return)	132.15	132.12	0.025%	-0.02%	-0.02%	5.57%	32.15%	1.66	1.59	4.58
Under 5 Bond Index (Clean)	101.77	101.91	-0.137%	-0.24%	-0.24%	5.43%	1.77%	2.36	2.25	4.88
Under 5 Bond Index (Return)	138.25	138.42	-0.121%	-0.18%	-0.18%	7.04%	38.25%	2.36	2.25	4.88
Under 10 Bond Index (Clean)	94.07	94.10	-0.033%	-0.03%	-0.03%	8.27%	-5.94%	4.62	4.35	6.17
Under 10 Bond Index (Return)	131.82	131.85	-0.019%	0.02%	0.02%	9.67%	31.82%	4.62	4.35	6.17
5 Plus Bond Index (Clean)	90.04	89.97	0.069%	0.02%	0.02%	10.79%	-9.97%	6.86	6.43	6.61
5 Plus Bond Index (Return)	133.13	133.03	0.082%	0.07%	0.07%	12.03%	33.13%	6.86	6.43	6.61
10 Plus Bond Index (Clean)	88.43	88.28	0.174%	-0.34%	-0.34%	10.92%	-11.57%	9.34	8.74	6.85
10 Plus Bond Index (Return)	135.24	134.98	0.190%	-0.27%	-0.27%	12.03%	35.24%	9.34	8.74	6.85

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Nominal Amt		O/S Amt	
										Cash	O/S(m)	Clean Price	O/S Amt Dirty Price
IE0004617266	0461726	8.75 Cap Stock 2012	30-Sep-12	8.75	Semi-Annual	101.86	0.10	4	101.95	0.00	18	19	19
IE0031256328	3125632	5.0 Treasury Bond 2013	18-Apr-13	5	Annual	100.94	4.81	351	105.74	0.00	6,028	6,084	6374
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	98.82	0.87	79	99.68	0.00	8,327	8,229	8301
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	99.36	0.76	62	100.12	0.00	3,580	3,512	3539
IE0004680173	0468017	8.25 Treas Bond 2015	18-Aug-15	8.25	Annual	109.24	5.16	225	114.40	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bond 2016	18-Apr-16	4.6	Annual	98.17	4.42	351	102.59	0.00	10,168	9,982	10432
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	91.13	2.07	168	93.20	0.00	9,256	8,435	8626
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	89.16	3.50	290	92.65	0.00	7,700	6,865	7134
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	95.46	2.72	168	98.18	0.00	6,767	6,459	6643
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	86.82	4.33	351	91.14	0.00	11,852	10,290	10803
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	18-Oct-20	5	Annual	89.19	2.30	168	91.49	0.00	7,708	6,875	7052
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	87.85	0.31	21	88.16	0.00	11,750	10,323	10359

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name							Clean Index Weighting						Return Index Weighting					
			All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus
IE0004617266	0461726	8.75 Cap Stock 2012	Yes	Yes	Yes	Yes	No	No	0.00%	0.10%	0.10%	0.00%			0.00%	0.10%	0.10%	0.00%		
IE0031256328	3125632	5.0 Treasury Bond 2013	Yes	Yes	Yes	Yes	No	No	7.90%	34.10%	21.90%	9.10%			8.00%	35.00%	22.20%	9.20%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	10.70%	46.10%	29.60%	12.30%			10.50%	45.50%	29.00%	12.00%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.60%	19.70%	12.60%	5.30%			4.50%	19.40%	12.30%	5.10%		
IE0004680173	0468017	8.25 Treas Bond 2015	Yes	No	Yes	Yes	No	No	0.00%		0.00%	0.00%			0.00%		0.00%	0.00%		
IE0006857530	0685753	4.6 Treas Bond 2016	Yes	No	Yes	Yes	No	No	13.00%		35.90%	15.00%			13.20%		36.40%	15.10%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.90%			12.60%	17.10%		10.90%			12.50%	17.00%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.90%			10.30%	13.90%		9.00%			10.30%	14.10%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.40%			9.70%	13.10%		8.40%			9.60%	13.10%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.30%			15.40%	20.90%		13.60%			15.70%	21.30%	
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	8.90%			10.30%	14.00%		8.90%			10.20%	13.90%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				21.00%	100.00%	13.10%				20.50%	100.00%
									100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 03-Apr-2012	Previous Index Price 02-Apr-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	101.86	101.98	-0.124%	-0.041%	-0.041%	0.843%	4.72	0.47	0.46
IE0031256328	3125632	5.0 Treasury Bond 2013	100.94	101.00	-0.064%	0.032%	0.032%	3.770%	4.05	0.98	0.94
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	98.82	98.73	0.086%	-0.133%	-0.133%	5.739%	4.70	1.73	1.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	99.36	99.38	-0.020%	-0.088%	-0.088%		4.74	2.73	2.61
IE0004680173	0468017	8.25 Treas Bond 2015	109.24	109.54	-0.271%	-0.393%	-0.393%	8.747%	5.17	2.95	2.80
IE0006857530	0685753	4.6 Treas Bond 2016	98.17	98.57	-0.406%	-0.532%	-0.532%	9.214%	5.12	3.60	3.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	91.13	91.18	-0.049%	0.041%	0.041%	11.347%	6.19	5.63	5.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	89.16	89.09	0.075%	-0.059%	-0.059%	10.885%	6.32	6.02	5.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	95.46	95.55	-0.094%	0.178%	0.178%	9.752%	6.68	6.09	5.70
IE0034074488	3407448	4.5 Treas Bnd 2020	86.82	86.68	0.158%	0.006%	0.006%	10.574%	6.68	6.48	6.08
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	89.19	89.13	0.070%	0.453%	0.453%	11.386%	6.70	6.88	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	87.85	87.70	0.174%	-0.337%	-0.337%	10.921%	6.85	9.34	8.74

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 03-Apr-2012	Previous Index Price 02-Apr-2012	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004617266	0461726	8.75 Cap Stock 2012	101.95	102.05	-0.100%	0.053%	0.053%	-1.197%	4.72	0.47	0.46
IE0031256328	3125632	5.0 Treasury Bond 2013	105.74	105.80	-0.049%	0.082%	0.082%	4.931%	4.05	0.98	0.94
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	99.68	99.59	0.096%	-0.089%	-0.089%	2.470%	4.70	1.73	1.65
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	100.12	100.13	-0.008%	-0.039%	-0.039%		4.74	2.73	2.61
IE0004680173	0468017	8.25 Treas Bond 2015	114.40	114.67	-0.239%	-0.316%	-0.316%	10.551%	5.17	2.95	2.80
IE0006857530	0685753	4.6 Treas Bond 2016	102.59	102.98	-0.376%	-0.460%	-0.460%	10.182%	5.12	3.60	3.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	93.20	93.23	-0.035%	0.093%	0.093%	12.639%	6.19	5.63	5.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	92.65	92.57	0.086%	-0.004%	-0.004%	11.961%	6.32	6.02	5.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	98.18	98.25	-0.074%	0.240%	0.240%	11.364%	6.68	6.09	5.70
IE0034074488	3407448	4.5 Treas Bnd 2020	91.14	90.99	0.164%	0.059%	0.059%	11.599%	6.68	6.48	6.08
IE00B60Z6194	B60Z619	5 Treas Bnd 2020	91.49	91.42	0.083%	0.502%	0.502%	12.850%	6.70	6.88	6.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	88.16	88.00	0.190%	-0.270%	-0.270%	5.555%	6.85	9.34	8.74